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| Form PTO-1449 (modified)   | Atty. Docket No. NewMkt-P99-4          | Serial No. 09/467646    |
| List of Patents and Publications for Applicant's<br>INFORMATION DISCLOSURE STATEMENT | Applicant: Anthony F. Herbst et al.    |                         |
| (Use several sheets if necessary)  | Filing Date: December 20, 1999         | Group: RECEIVED 61      |
| U.S. Patent Documents<br>See Page 1  | Foreign Patent Documents<br>See Page 2 | Other Art<br>See Page 2 |

## U.S. Patent Documents

| Exam. Init. | Ref. Des. | Document Number | Date          | Name  | Class   | Sub Class  | Filing Date if App. |
|-------------|-----------|-----------------|---------------|---|---------|------------|---------------------|
| Dmk         | A1        | 5,870,720       | Feb. 9, 1999  | Method for Implementing a Restructuring Exchange of an Excessive Undivided Debt.  | 705/38  | 705/35     | Jun. 15, 1994       |
| Dmk         | A2        | 4,674,044       | Jun. 16, 1987 | Automated Securities Trading System   | 364/408 | 340/825.26 | Jan. 30, 1985       |
| Dmk         | A3        | 5,875,437       | Feb. 23, 1999 | System for the Operation and Management of One or More Financial Accounts Through the Use of a Digital Communication and Computation for Exchange, Investment and Borrowing | 705/40  |            | Apr. 15, 1997       |

## Foreign Patent Documents

| Exam. Init. | Ref. Des. | Document Number | Date | Country | Class | Sub Class | Translation Yes/No |
|-------------|-----------|-----------------|------|---------|-------|-----------|--------------------|
|             | B1        |                 |      |         |       |           |                    |
|             | B2        |                 |      |         |       |           |                    |

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

| Exam. Init. | Ref. Des. | Citation  |
|-------------|-----------|---|
| Dmk         | C1        | Herbst, Anthony F. and Nicholas O. Ordway. "Stock Index Futures Contracts and Separability of Returns." <i>The Journal of Futures Markets</i> , Vol. 4, No. 1, pp. 87-102 (1984)  |
| Dmk         | C2        | Hill, Joanne M. and Humza Naviwala. "Synthetic and Enhanced Index Strategies Using Futures on U.S. Indexes." <i>The Journal of Portfolio Management</i> , May 1999, pp. 61-74   |
| Dmk         | C3        | McGinn, Daniel. "The Ultimate Guide to Indexing." <i>Bloomberg</i> , September 1999, pp. 66-83.   |
| Dmk         | C4        | Miller, Todd and Timothy S. Meckel. "Beating Index Funds with Derivatives." <i>The Journal of Portfolio Management</i> , May 1999, pp. 75-87  |
| Dmk         | C5        | Herbst, Anthony F., Joseph P. McCormack, Elizabeth N. West. "Investigation of Lead-Lag Relationship between Spot Stock Indices and Their Futures Contracts." <i>The Journal of Futures Markets</i> , Vol. 7, No. 4, pp. 373-381 (1987). |
| Dmk         | C6        | PIMCO Funds. "PMCO Stocks Plus Fund." (08/19/99) 12 Pages, <a href="http://www.pimcofunds.com">http://www.pimcofunds.com</a> .  |

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| EXAMINER: <i>Dmk M. K.</i>  | DATE CONSIDERED: 7/09/02 |
| EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT. |                          |

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)  
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